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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/03/2025 TO 04/03/2025

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/03/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	2029	08/05/2025		Bond Future	136.3587	136.3587	136.5072	0.109	0.0000	0.0000
2025/03/04	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2029	08/05/2025	137.85 Put	Bond Future	1491.2700	1.4913	1342.8100	1.3428	9.955	0.0000
2025/03/04	2029	07/08/2025		Bond Future	139.0625	139.0625	139.2141	139.2141	0.109	0.0000
2025/03/04	2029	07/08/2025	137.41 Call	Bond Future	1652.5300	1.6525	1804.1100	1.8041	9.173	0.0000
2025/03/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	2029	06/11/2025		Bond Future	140.3573	140.3573	140.5122	140.5122	0.110	0.0000	0.0000
2025/03/04	2029	06/11/2025	139.79 Call	Bond Future	567.2500	0.5673	722.2200	0.7222	27.320	0.0000	0.0000
2025/03/04	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2029	05/02/2026		Bond Future	143.0800	143.0800	143.2384	143.2384	0.111	0.0000	0.0000
2025/03/04	2029	05/02/2026	140.11 Call	Bond Future	2969.9600	2.9700	3128.3800	3.1284	5.334	0.0000	0.0000
2025/03/04	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2029	07/05/2026		Bond Future	144.3221	144.3221	144.4842	144.4842	0.112	0.0000	0.0000
2025/03/04	2029	07/05/2026	141.82 Call	Bond Future	2502.0600	2.5021	2664.2000	2.6642	6.480	0.0000	0.0000
2025/03/04	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2030	08/05/2025	8.72 Put	Bond Future	1877.2100	1.8772	1660.9800	1.6610	11.519	0.0000	0.0000
2025/03/04	2030	08/05/2025	8.72 Call	Bond Future	220.9100	0.2209	277.2100	0.2772	25.485	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.22 Put	Bond Future	744.8600	0.7449	620.4200	0.6204	16.706	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.22 Call	Bond Future	936.4900	0.9365	1084.5800	1.0846	15.813	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.54 Call	Bond Future	1708.3100	1.7083	1909.2100	1.9092	11.760	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.54 Put	Bond Future	356.6200	0.3566	284.9900	0.2850	20.086	0.0000	0.0000
2025/03/04	2030	08/05/2025	8.68 Put	Bond Future	1996.0100	1.9960	1773.7600	1.7738	11.135	0.0000	0.0000
2025/03/04	2030	08/05/2025	8.68 Call	Bond Future	189.9800	0.1900	240.2600	0.2403	26.466	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.18 Put	Bond Future	810.6700	0.8107	678.7200	0.6787	16.277	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.18 Call	Bond Future	856.0600	0.8561	996.6400	0.9966	16.422	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.99 Call	Bond Future	3061.8400	3.0618	3307.8500	3.3079	8.035	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.99 Put	Bond Future	108.0100	0.1080	81.4900	0.0815	24.553	0.0000	0.0000
2025/03/04	2030	08/05/2025	8.95 Put	Bond Future	1272.5700	1.2726	1096.4900	1.0965	13.837	0.0000	0.0000
2025/03/04	2030	08/05/2025	8.95 Call	Bond Future	471.7300	0.4717	568.1800	0.5682	20.446	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.45 Put	Bond Future	443.2800	0.4433	358.4000	0.3584	19.148	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.45 Call	Bond Future	1470.4700	1.4705	1658.1200	1.6581	12.761	0.0000	0.0000
2025/03/04	2030	08/05/2025	11.86 Call	Bond Future	9262.4900	9.2625	9535.0200	9.5350	2.942	0.0000	0.0000
2025/03/04	2030	08/05/2025	11.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/03/04	2030	08/05/2025	10.31 Put	Bond Future	40.7400	0.0407	29.4600	0.0295	27.688	0.0000	0.0000
2025/03/04	2030	08/05/2025	10.31 Call	Bond Future	4113.4900	4.1135	4374.7400	4.3747	6.351	0.0000	0.0000
2025/03/04	2030	08/05/2025	12.28 Call	Bond Future	10605.6300	10.6056	10878.1600	10.8782	2.570	0.0000	0.0000
2025/03/04	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2030	08/05/2025	10.69 Put	Bond Future	8.7600	0.0088	5.8900	0.0059	32.763	0.0000	0.0000
2025/03/04	2030	08/05/2025	10.69 Call	Bond Future	5388.6900	5.3887	5658.3500	5.6584	5.004	0.0000	0.0000
2025/03/04	2030	08/05/2025		Bond Future	9.1676	97.8397	9.0933	98.1122	0.810	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.93 Call	Bond Future	2870.0400	2.8700	3111.9000	3.1119	8.427	0.0000	0.0000
2025/03/04	2030	08/05/2025	9.93 Put	Bond Future	127.8800	0.1279	97.2100	0.0972	23.983	0.0000	0.0000
2025/03/04	2030	07/08/2025	12.12 Call	Bond Future	9392.3500	9.3924	9669.7100	9.6697	2.953	0.0000	0.0000
2025/03/04	2030	07/08/2025	12.12 Put	Bond Future	2.4100	0.0024	1.7800	0.0018	26.141	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/03/04	2030	07/08/2025	10.48 Put	Bond Future	186.3500	0.1864	156.2200	0.1562	16.169	0.0000	0.0000
2025/03/04	2030	07/08/2025	10.48 Call	Bond Future	4347.7500	4.3478	4595.6100	4.5956	5.701	0.0000	0.0000
2025/03/04	2030	07/08/2025		Bond Future	9.2554	95.7457	9.1759	96.0237	0.859	0.0000	0.0000
2025/03/04	2030	07/08/2025	11.11 Call	Bond Future	6259.9500	6.2600	6529.0400	6.5290	4.299	0.0000	0.0000
2025/03/04	2030	07/08/2025	11.11 Put	Bond Future	44.8400	0.0448	35.9400	0.0359	19.848	0.0000	0.0000
2025/03/04	2030	07/08/2025	8.72 Put	Bond Future	2319.1900	2.3192	2114.0300	2.1140	8.846	0.0000	0.0000
2025/03/04	2030	07/08/2025	8.72 Call	Bond Future	426.8500	0.4269	499.6800	0.4997	17.062	0.0000	0.0000
2025/03/04	2030	07/08/2025	9.22 Put	Bond Future	1255.2500	1.2553	1114.7500	1.1148	11.193	0.0000	0.0000
2025/03/04	2030	07/08/2025	9.22 Call	Bond Future	1131.6300	1.1316	1269.1200	1.2691	12.150	0.0000	0.0000
2025/03/04	2030	07/08/2025	9.81 Call	Bond Future	2452.0100	2.4520	2655.9100	2.6559	8.316	0.0000	0.0000
2025/03/04	2030	07/08/2025	9.81 Put	Bond Future	539.0200	0.5390	464.9300	0.4649	13.745	0.0000	0.0000
2025/03/04	2030	06/11/2025	8.72 Put	Bond Future	2689.9700	2.6900	2485.9100	2.4859	7.586	0.0000	0.0000
2025/03/04	2030	06/11/2025	8.72 Call	Bond Future	567.8500	0.5679	647.4500	0.6475	14.018	0.0000	0.0000
2025/03/04	2030	06/11/2025	9.22 Put	Bond Future	1683.6100	1.6836	1532.0000	1.5320	9.005	0.0000	0.0000
2025/03/04	2030	06/11/2025	9.22 Call	Bond Future	1252.0100	1.2520	1384.0600	1.3841	10.547	0.0000	0.0000
2025/03/04	2030	06/11/2025	10.08 Call	Bond Future	3073.0400	3.0730	3281.1600	3.2812	6.772	0.0000	0.0000
2025/03/04	2030	06/11/2025	10.08 Put	Bond Future	680.2900	0.6803	604.7500	0.6048	11.104	0.0000	0.0000
2025/03/04	2030	06/11/2025		Bond Future	9.3494	97.5986	9.2643	97.8822	0.910	0.0000	0.0000
2025/03/04	2030	06/11/2025	9.54 Call	Bond Future	1847.8300	1.8478	2011.7700	2.0118	8.872	0.0000	0.0000
2025/03/04	2030	06/11/2025	9.54 Put	Bond Future	1216.3600	1.2164	1096.6400	1.0966	9.842	0.0000	0.0000
2025/03/04	2030	05/02/2026		Bond Future	9.4642	95.4602	9.3726	95.7496	0.968	0.0000	0.0000
2025/03/04	2030	05/02/2026	9.49 Call	Bond Future	1737.2200	1.7372	1888.1000	1.8881	8.685	0.0000	0.0000
2025/03/04	2030	05/02/2026	9.49 Put	Bond Future	1655.8600	1.6559	1517.3600	1.5174	8.364	0.0000	0.0000
2025/03/04	2030	07/05/2026		Bond Future	9.6215	97.2359	9.5225	97.5311	1.029	0.0000	0.0000
2025/03/04	2030	07/05/2026	9.39 Call	Bond Future	1495.6100	1.4956	1629.8200	1.6298	8.974	0.0000	0.0000
2025/03/04	2030	07/05/2026	9.39 Put	Bond Future	2187.2000	2.1872	2026.2600	2.0263	7.358	0.0000	0.0000
2025/03/04	2032	08/05/2025	9.40 Put	Bond Future	2599.5300	2.5995	2336.5100	2.3365	10.118	0.0000	0.0000
2025/03/04	2032	08/05/2025	9.40 Call	Bond Future	232.4300	0.2324	288.7600	0.2888	24.235	0.0000	0.0000
2025/03/04	2032	08/05/2025	9.90 Put	Bond Future	1096.6100	1.0966	937.7700	0.9378	14.485	0.0000	0.0000
2025/03/04	2032	08/05/2025	9.90 Call	Bond Future	1093.4900	1.0935	1254.0000	1.2540	14.679	0.0000	0.0000
2025/03/04	2032	08/05/2025	10.28 Call	Bond Future	2243.3600	2.2434	2474.8000	2.4748	10.317	0.0000	0.0000
2025/03/04	2032	08/05/2025	10.28 Put	Bond Future	499.8000	0.4998	411.8900	0.4119	17.589	0.0000	0.0000
2025/03/04	2032	08/05/2025	9.42 Put	Bond Future	2522.6700	2.5227	2263.0900	2.2631	10.290	0.0000	0.0000
2025/03/04	2032	08/05/2025	9.42 Call	Bond Future	251.5900	0.2516	311.3600	0.3114	23.757	0.0000	0.0000
2025/03/04	2032	08/05/2025	9.92 Put	Bond Future	1054.8700	1.0549	900.2900	0.9003	14.654	0.0000	0.0000
2025/03/04	2032	08/05/2025	9.92 Call	Bond Future	1144.7400	1.1447	1309.5100	1.3095	14.394	0.0000	0.0000
2025/03/04	2032	08/05/2025	10.97 Call	Bond Future	4910.5800	4.9106	5207.2600	5.2073	6.042	0.0000	0.0000
2025/03/04	2032	08/05/2025	10.97 Put	Bond Future	101.6300	0.1016	78.9600	0.0790	22.306	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	2032	08/05/2025		Bond Future	9.9007	92.8525	9.8322	93.1719	0.692	0.0000	0.0000
2025/03/04	2032	08/05/2025	10.91 Call	Bond Future	4665.1600	4.6652	4958.7400	4.9587	6.293	0.0000	0.0000
2025/03/04	2032	08/05/2025	10.91 Put	Bond Future	117.4600	0.1175	91.6900	0.0917	21.939	0.0000	0.0000
2025/03/04	2032	07/08/2025		Bond Future	9.9977	94.6711	9.9257	94.9968	0.720	0.0000	0.0000
2025/03/04	2032	07/08/2025	12.01 Call	Bond Future	8622.9500	8.6230	8935.4700	8.9355	3.624	0.0000	0.0000
2025/03/04	2032	07/08/2025	12.01 Put	Bond Future	83.2000	0.0832	70.0100	0.0700	15.853	0.0000	0.0000
2025/03/04	2032	07/08/2025	9.40 Put	Bond Future	3309.2800	3.3093	3064.7700	3.0648	7.389	0.0000	0.0000
2025/03/04	2032	07/08/2025	9.40 Call	Bond Future	561.0300	0.5610	642.2300	0.6422	14.473	0.0000	0.0000
2025/03/04	2032	07/08/2025	9.90 Put	Bond Future	1836.1600	1.8362	1661.9200	1.6619	9.489	0.0000	0.0000
2025/03/04	2032	07/08/2025	9.90 Call	Bond Future	1393.7600	1.3938	1545.2300	1.5452	10.868	0.0000	0.0000
2025/03/04	2032	07/08/2025	10.59 Call	Bond Future	3337.0300	3.3370	3576.6000	3.5766	7.179	0.0000	0.0000
2025/03/04	2032	07/08/2025	10.59 Put	Bond Future	712.6000	0.7126	626.4600	0.6265	12.088	0.0000	0.0000
2025/03/04	2032	06/11/2025	9.40 Put	Bond Future	3916.8500	3.9169	3673.4100	3.6734	6.215	0.0000	0.0000
2025/03/04	2032	06/11/2025	9.40 Call	Bond Future	751.9100	0.7519	840.7100	0.8407	11.810	0.0000	0.0000
2025/03/04	2032	06/11/2025	9.90 Put	Bond Future	2486.3300	2.4863	2299.8600	2.2999	7.500	0.0000	0.0000
2025/03/04	2032	06/11/2025	9.90 Call	Bond Future	1567.1800	1.5672	1712.9500	1.7130	9.301	0.0000	0.0000
2025/03/04	2032	06/11/2025	10.89 Call	Bond Future	4243.0800	4.2431	4488.1200	4.4881	5.775	0.0000	0.0000
2025/03/04	2032	06/11/2025	10.89 Put	Bond Future	909.8000	0.9098	822.6000	0.8226	9.585	0.0000	0.0000
2025/03/04	2032	06/11/2025		Bond Future	10.1091	92.3418	10.0332	92.6740	0.751	0.0000	0.0000
2025/03/04	2032	06/11/2025	10.42 Call	Bond Future	2828.2500	2.8283	3031.7200	3.0317	7.194	0.0000	0.0000
2025/03/04	2032	06/11/2025	10.42 Put	Bond Future	1482.3500	1.4824	1353.5800	1.3536	8.687	0.0000	0.0000
2025/03/04	2032	05/02/2026		Bond Future	10.2357	94.1103	10.1556	94.4492	0.782	0.0000	0.0000
2025/03/04	2032	05/02/2026	10.16 Call	Bond Future	2120.0100	2.1200	2286.6300	2.2866	7.859	0.0000	0.0000
2025/03/04	2032	05/02/2026	10.16 Put	Bond Future	2440.1700	2.4402	2267.8900	2.2679	7.060	0.0000	0.0000
2025/03/04	2032	07/05/2026		Bond Future	10.3846	91.7013	10.2999	92.0469	0.816	0.0000	0.0000
2025/03/04	2032	07/05/2026	10.14 Call	Bond Future	2057.1600	2.0572	2213.7600	2.2138	7.612	0.0000	0.0000
2025/03/04	2032	07/05/2026	10.14 Put	Bond Future	3059.3700	3.0594	2870.3700	2.8704	6.178	0.0000	0.0000
2025/03/04	2033	08/05/2025		Bond Future	129.5785	129.5785	129.5713	129.5713	0.006	0.0000	0.0000
2025/03/04	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2033	08/05/2025	130.62 Put	Bond Future	1041.4800	1.0415	1048.7200	1.0487	0.695	0.0000	0.0000
2025/03/04	2033	07/08/2025		Bond Future	132.1479	132.1479	132.1407	132.1407	0.005	0.0000	0.0000
2025/03/04	2033	07/08/2025	128.65 Call	Bond Future	3497.9000	3.4979	3490.6600	3.4907	0.207	0.0000	0.0000
2025/03/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2033	06/11/2025		Bond Future	133.2083	133.2083	133.2013	133.2013	0.005	0.0000	0.0000
2025/03/04	2033	06/11/2025	133.14 Call	Bond Future	68.2800	0.0683	61.3400	0.0613	10.164	0.0000	0.0000
2025/03/04	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2033	05/02/2026		Bond Future	135.7925	135.7925	135.7858	135.7858	0.005	0.0000	0.0000
2025/03/04	2033	05/02/2026	132.88 Call	Bond Future	2912.5000	2.9125	2905.7900	2.9058	0.230	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2033	07/05/2026		Bond Future	136.7950	136.7950	136.7888	136.7888	0.005	0.0000	0.0000
2025/03/04	2033	07/05/2026	135.16 Call	Bond Future	1634.9600	1.6350	1628.7500	1.6288	0.380	0.0000	0.0000
2025/03/04	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2037	08/05/2025	10.50 Put	Bond Future	3348.9200	3.3489	3005.7900	3.0058	10.246	0.0000	0.0000
2025/03/04	2037	08/05/2025	10.50 Call	Bond Future	326.1900	0.3262	404.8500	0.4049	24.115	0.0000	0.0000
2025/03/04	2037	08/05/2025	11.00 Put	Bond Future	1446.7600	1.4468	1234.8400	1.2348	14.648	0.0000	0.0000
2025/03/04	2037	08/05/2025	11.00 Call	Bond Future	1366.2800	1.3663	1576.1500	1.5762	15.361	0.0000	0.0000
2025/03/04	2037	08/05/2025	11.46 Call	Bond Future	3058.4500	3.0585	3376.5900	3.3766	10.402	0.0000	0.0000
2025/03/04	2037	08/05/2025	11.46 Put	Bond Future	554.0400	0.5540	450.3900	0.4504	18.708	0.0000	0.0000
2025/03/04	2037	08/05/2025	12.55 Put	Bond Future	34.0100	0.0340	24.7600	0.0248	27.198	0.0000	0.0000
2025/03/04	2037	08/05/2025	12.55 Call	Bond Future	8230.2300	8.2302	8642.7700	8.6428	5.012	0.0000	0.0000
2025/03/04	2037	08/05/2025	13.30 Put	Bond Future	1.7900	0.0018	1.1600	0.0012	35.196	0.0000	0.0000
2025/03/04	2037	08/05/2025	13.30 Call	Bond Future	11788.6700	11.7887	12209.8300	12.2098	3.573	0.0000	0.0000
2025/03/04	2037	08/05/2025	13.35 Put	Bond Future	1.4400	0.0014	0.9200	0.0009	36.111	0.0000	0.0000
2025/03/04	2037	08/05/2025	13.35 Call	Bond Future	12018.8800	12.0189	12440.1500	12.4402	3.505	0.0000	0.0000
2025/03/04	2037	08/05/2025		Bond Future	11.0140	86.0395	10.9408	86.4613	0.665	0.0000	0.0000
2025/03/04	2037	08/05/2025	12.25 Call	Bond Future	6766.2000	6.7662	7168.4100	7.1684	5.944	0.0000	0.0000
2025/03/04	2037	08/05/2025	12.25 Put	Bond Future	78.4700	0.0785	58.8900	0.0589	24.952	0.0000	0.0000
2025/03/04	2037	07/08/2025		Bond Future	11.1301	83.4638	11.0539	83.8939	0.685	0.0000	0.0000
2025/03/04	2037	07/08/2025	13.01 Call	Bond Future	9843.3800	9.8434	10249.9500	10.2500	4.130	0.0000	0.0000
2025/03/04	2037	07/08/2025	13.01 Put	Bond Future	152.1500	0.1522	128.6200	0.1286	15.465	0.0000	0.0000
2025/03/04	2037	07/08/2025	12.17 Call	Bond Future	6167.2500	6.1673	6522.7200	6.5227	5.764	0.0000	0.0000
2025/03/04	2037	07/08/2025	12.17 Put	Bond Future	597.4300	0.5974	522.8000	0.5228	12.492	0.0000	0.0000
2025/03/04	2037	07/08/2025	11.42 Call	Bond Future	3175.0500	3.1751	3442.5500	3.4426	8.425	0.0000	0.0000
2025/03/04	2037	07/08/2025	11.42 Put	Bond Future	1567.3100	1.5673	1404.7100	1.4047	10.374	0.0000	0.0000
2025/03/04	2037	07/08/2025	10.55 Put	Bond Future	4178.5100	4.1785	3865.3300	3.8653	7.495	0.0000	0.0000
2025/03/04	2037	07/08/2025	10.55 Call	Bond Future	826.0900	0.8261	943.0100	0.9430	14.153	0.0000	0.0000
2025/03/04	2037	07/08/2025	10.64 Put	Bond Future	3811.3900	3.8114	3513.8600	3.5139	7.806	0.0000	0.0000
2025/03/04	2037	07/08/2025	10.64 Call	Bond Future	991.2400	0.9912	1123.8100	1.1238	13.374	0.0000	0.0000
2025/03/04	2037	07/08/2025	11.82 Call	Bond Future	4700.6900	4.7007	5021.5500	5.0216	6.826	0.0000	0.0000
2025/03/04	2037	07/08/2025	11.82 Put	Bond Future	945.2900	0.9453	836.0500	0.8361	11.556	0.0000	0.0000
2025/03/04	2037	07/08/2025	11.07 Call	Bond Future	2039.1800	2.0392	2249.0200	2.2490	10.290	0.0000	0.0000
2025/03/04	2037	07/08/2025	11.07 Put	Bond Future	2378.0100	2.3780	2157.7500	2.1578	9.262	0.0000	0.0000
2025/03/04	2037	07/08/2025	10.34 Put	Bond Future	5125.6200	5.1256	4778.5600	4.7786	6.771	0.0000	0.0000
2025/03/04	2037	07/08/2025	10.34 Call	Bond Future	513.3600	0.5134	596.4000	0.5964	16.176	0.0000	0.0000
2025/03/04	2037	07/08/2025	10.50 Put	Bond Future	4392.5300	4.3925	4070.9000	4.0709	7.322	0.0000	0.0000
2025/03/04	2037	07/08/2025	10.50 Call	Bond Future	742.4300	0.7424	850.9000	0.8509	14.610	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	2037	07/08/2025	11.00 Put	Bond Future	2576.2500	2.5763	2343.5700	2.3436	9.032	0.0000	0.0000
2025/03/04	2037	07/08/2025	11.00 Call	Bond Future	1840.3300	1.8403	2037.7500	2.0378	10.727	0.0000	0.0000
2025/03/04	2037	07/08/2025	11.83 Call	Bond Future	4741.2000	4.7412	5063.2100	5.0632	6.792	0.0000	0.0000
2025/03/04	2037	07/08/2025	11.83 Put	Bond Future	933.1300	0.9331	825.0400	0.8250	11.584	0.0000	0.0000
2025/03/04	2037	06/11/2025	10.50 Put	Bond Future	5244.9300	5.2449	4923.4700	4.9235	6.129	0.0000	0.0000
2025/03/04	2037	06/11/2025	10.50 Call	Bond Future	977.1000	0.9771	1094.3000	1.0943	11.995	0.0000	0.0000
2025/03/04	2037	06/11/2025	11.00 Put	Bond Future	3422.2300	3.4222	3174.2100	3.1742	7.247	0.0000	0.0000
2025/03/04	2037	06/11/2025	11.00 Call	Bond Future	2041.8800	2.0419	2232.5200	2.2325	9.336	0.0000	0.0000
2025/03/04	2037	06/11/2025	12.16 Call	Bond Future	5965.4100	5.9654	6296.9300	6.2969	5.557	0.0000	0.0000
2025/03/04	2037	06/11/2025	12.16 Put	Bond Future	1140.5300	1.1405	1033.3900	1.0334	9.394	0.0000	0.0000
2025/03/04	2037	06/11/2025		Bond Future	11.2475	85.0787	11.1682	85.5173	0.705	0.0000	0.0000
2025/03/04	2037	06/11/2025	11.63 Call	Bond Future	3982.0200	3.9820	4258.4800	4.2585	6.943	0.0000	0.0000
2025/03/04	2037	06/11/2025	11.63 Put	Bond Future	1910.0400	1.9100	1747.8400	1.7478	8.492	0.0000	0.0000
2025/03/04	2037	05/02/2026	12.27 Call	Bond Future	6228.0300	6.2280	6550.9700	6.5510	5.185	0.0000	0.0000
2025/03/04	2037	05/02/2026	12.27 Put	Bond Future	1599.7800	1.5998	1475.3700	1.4754	7.777	0.0000	0.0000
2025/03/04	2037	05/02/2026	10.90 Put	Bond Future	4616.6900	4.6167	4342.6700	4.3427	5.935	0.0000	0.0000
2025/03/04	2037	05/02/2026	10.90 Call	Bond Future	1984.3500	1.9844	2157.6800	2.1577	8.735	0.0000	0.0000
2025/03/04	2037	05/02/2026		Bond Future	11.3772	82.4495	11.2946	82.8968	0.726	0.0000	0.0000
2025/03/04	2037	05/02/2026	11.20 Call	Bond Future	2731.4500	2.7315	2942.5400	2.9425	7.728	0.0000	0.0000
2025/03/04	2037	05/02/2026	11.20 Put	Bond Future	3695.6400	3.6956	3459.3800	3.4594	6.393	0.0000	0.0000
2025/03/04	2037	05/02/2026	11.86 Call	Bond Future	4767.7600	4.7678	5053.3800	5.0534	5.991	0.0000	0.0000
2025/03/04	2037	05/02/2026	11.86 Put	Bond Future	2218.6100	2.2186	2056.8800	2.0569	7.290	0.0000	0.0000
2025/03/04	2037	05/02/2026	11.36 Call	Bond Future	3180.3000	3.1803	3410.8200	3.4108	7.248	0.0000	0.0000
2025/03/04	2037	05/02/2026	11.36 Put	Bond Future	3273.3100	3.2733	3056.4800	3.0565	6.624	0.0000	0.0000
2025/03/04	2037	05/02/2026	10.65 Put	Bond Future	5520.3400	5.5203	5214.7600	5.2148	5.536	0.0000	0.0000
2025/03/04	2037	05/02/2026	10.65 Call	Bond Future	1462.4400	1.4624	1604.2100	1.6042	9.694	0.0000	0.0000
2025/03/04	2037	07/05/2026		Bond Future	11.5266	83.9817	11.4405	84.4378	0.747	0.0000	0.0000
2025/03/04	2037	07/05/2026	11.32 Call	Bond Future	3030.9200	3.0309	3246.6100	3.2466	7.116	0.0000	0.0000
2025/03/04	2037	07/05/2026	11.32 Put	Bond Future	4131.0600	4.1311	3890.7400	3.8907	5.817	0.0000	0.0000
2025/03/04	2038	08/05/2025		Bond Future	141.2601	141.2601	141.4035	141.4035	0.102	0.0000	0.0000
2025/03/04	2038	08/05/2025	139.68 Call	Bond Future	1580.0600	1.5801	1723.4500	1.7235	9.075	0.0000	0.0000
2025/03/04	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2038	07/08/2025		Bond Future	141.9427	141.9427	142.0893	142.0893	0.103	0.0000	0.0000
2025/03/04	2038	07/08/2025	139.56 Call	Bond Future	2382.7400	2.3827	2529.2600	2.5293	6.149	0.0000	0.0000
2025/03/04	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2038	06/11/2025		Bond Future	144.7241	144.7241	144.8739	144.8739	0.104	0.0000	0.0000
2025/03/04	2038	06/11/2025	143.88 Call	Bond Future	844.1300	0.8441	993.9200	0.9939	17.745	0.0000	0.0000
2025/03/04	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	2038	05/02/2026		Bond Future	145.3701	145.3701	145.5232	145.5232	0.105	0.0000	0.0000
2025/03/04	2038	05/02/2026	143.20 Call	Bond Future	2170.1300	2.1701	2323.1900	2.3232	7.053	0.0000	0.0000
2025/03/04	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2038	07/05/2026		Bond Future	148.1125	148.1125	148.2690	148.2690	0.106	0.0000	0.0000
2025/03/04	2038	07/05/2026	144.53 Call	Bond Future	3582.5200	3.5825	3738.9600	3.7390	4.367	0.0000	0.0000
2025/03/04	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2040	08/05/2025	13.43 Put	Bond Future	5.1500	0.0052	3.3200	0.0033	35.534	0.0000	0.0000
2025/03/04	2040	08/05/2025	13.43 Call	Bond Future	11588.7700	11.5888	12106.1600	12.1062	4.465	0.0000	0.0000
2025/03/04	2040	08/05/2025	12.75 Put	Bond Future	59.6400	0.0596	42.8800	0.0429	28.102	0.0000	0.0000
2025/03/04	2040	08/05/2025	12.75 Call	Bond Future	8167.3900	8.1674	8669.8500	8.6699	6.152	0.0000	0.0000
2025/03/04	2040	08/05/2025	13.50 Put	Bond Future	3.8900	0.0039	2.4700	0.0025	36.504	0.0000	0.0000
2025/03/04	2040	08/05/2025	13.50 Call	Bond Future	11931.1500	11.9312	12448.9500	12.4490	4.340	0.0000	0.0000
2025/03/04	2040	08/05/2025		Bond Future	11.3356	85.9670	11.2522	86.4862	0.736	0.0000	0.0000
2025/03/04	2040	08/05/2025	12.63 Call	Bond Future	7548.4600	7.5485	8045.5900	8.0456	6.586	0.0000	0.0000
2025/03/04	2040	08/05/2025	12.63 Put	Bond Future	80.9900	0.0810	58.9000	0.0589	27.275	0.0000	0.0000
2025/03/04	2040	07/08/2025		Bond Future	11.4538	83.1391	11.3670	83.6687	0.757	0.0000	0.0000
2025/03/04	2040	07/08/2025	13.29 Call	Bond Future	10308.4200	10.3084	10805.9200	10.8059	4.826	0.0000	0.0000
2025/03/04	2040	07/08/2025	13.29 Put	Bond Future	191.5400	0.1915	159.4900	0.1595	16.733	0.0000	0.0000
2025/03/04	2040	06/11/2025		Bond Future	11.5725	84.7477	11.4824	85.2877	0.778	0.0000	0.0000
2025/03/04	2040	06/11/2025	11.84 Call	Bond Future	3931.5000	3.9315	4255.9100	4.2559	8.252	0.0000	0.0000
2025/03/04	2040	06/11/2025	11.84 Put	Bond Future	2357.3500	2.3574	2141.7800	2.1418	9.145	0.0000	0.0000
2025/03/04	2040	05/02/2026		Bond Future	11.7027	81.8615	11.6091	82.4121	0.800	0.0000	0.0000
2025/03/04	2040	05/02/2026	11.49 Call	Bond Future	2827.8300	2.8278	3084.3700	3.0844	9.072	0.0000	0.0000
2025/03/04	2040	05/02/2026	11.49 Put	Bond Future	4086.7300	4.0867	3792.6800	3.7927	7.195	0.0000	0.0000
2025/03/04	2040	07/05/2026		Bond Future	11.8503	83.3824	11.7530	83.9436	0.822	0.0000	0.0000
2025/03/04	2040	07/05/2026	11.67 Call	Bond Future	3431.4400	3.4314	3703.3200	3.7033	7.923	0.0000	0.0000
2025/03/04	2040	07/05/2026	11.67 Put	Bond Future	4475.1900	4.4752	4185.8700	4.1859	6.465	0.0000	0.0000
2025/03/04	2044	08/05/2025	11.76 Call	Bond Future	2717.8500	2.7179	3060.1400	3.0601	12.594	0.0000	0.0000
2025/03/04	2044	08/05/2025	11.76 Put	Bond Future	861.0200	0.8610	703.6500	0.7037	18.277	0.0000	0.0000
2025/03/04	2044	08/05/2025	11.35 Put	Bond Future	1936.7200	1.9367	1655.8500	1.6559	14.502	0.0000	0.0000
2025/03/04	2044	08/05/2025	11.35 Call	Bond Future	1218.2900	1.2183	1437.0800	1.4371	17.959	0.0000	0.0000
2025/03/04	2044	08/05/2025	10.85 Put	Bond Future	4299.0800	4.2991	3870.2700	3.8703	9.974	0.0000	0.0000
2025/03/04	2044	08/05/2025	10.85 Call	Bond Future	249.3600	0.2494	320.2100	0.3202	28.413	0.0000	0.0000
2025/03/04	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2044	08/05/2025	Put	Bond Future	18289.2200	18.2892	17789.5600	17.7896	2.732	0.0000	0.0000
2025/03/04	2044	08/05/2025	12.40 Call	Bond Future	5815.0600	5.8151	6267.9500	6.2680	7.788	0.0000	0.0000
2025/03/04	2044	08/05/2025	12.40 Put	Bond Future	198.3000	0.1983	151.5300	0.1515	23.585	0.0000	0.0000
2025/03/04	2044	08/05/2025	11.65 Call	Bond Future	2262.0800	2.2621	2574.5500	2.5746	13.813	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	2044	08/05/2025	11.65 Put			Bond Future	1082.9000	1.0829	895.7100	0.8957	17.286	0.0000	0.0000
2025/03/04	2044	08/05/2025	10.92 Put			Bond Future	3898.5600	3.8986	3486.3900	3.4864	10.572	0.0000	0.0000
2025/03/04	2044	08/05/2025	10.92 Call			Bond Future	328.4000	0.3284	415.8900	0.4159	26.641	0.0000	0.0000
2025/03/04	2044	08/05/2025				Bond Future	11.4622	81.7108	11.3840	82.2104	0.682	0.0000	0.0000
2025/03/04	2044	08/05/2025	12.72 Call			Bond Future	7475.9600	7.4760	7952.3300	7.9523	6.372	0.0000	0.0000
2025/03/04	2044	08/05/2025	12.72 Put			Bond Future	90.0000	0.0900	66.7100	0.0667	25.878	0.0000	0.0000
2025/03/04	2044	07/08/2025				Bond Future	11.5753	78.9248	11.4942	79.4344	0.701	0.0000	0.0000
2025/03/04	2044	07/08/2025	13.34 Call			Bond Future	10123.6700	10.1237	10597.0600	10.5971	4.676	0.0000	0.0000
2025/03/04	2044	07/08/2025	13.34 Put			Bond Future	236.8200	0.2368	200.6400	0.2006	15.277	0.0000	0.0000
2025/03/04	2044	06/11/2025				Bond Future	11.6884	80.4518	11.6043	80.9715	0.720	0.0000	0.0000
2025/03/04	2044	06/11/2025	11.88 Call			Bond Future	3735.4400	3.7354	4036.4900	4.0365	8.059	0.0000	0.0000
2025/03/04	2044	06/11/2025	11.88 Put			Bond Future	2572.4000	2.5724	2353.7700	2.3538	8.499	0.0000	0.0000
2025/03/04	2044	05/02/2026				Bond Future	11.8119	77.6086	11.7246	78.1384	0.739	0.0000	0.0000
2025/03/04	2044	05/02/2026	11.56 Call			Bond Future	2860.2900	2.8603	3102.0100	3.1020	8.451	0.0000	0.0000
2025/03/04	2044	05/02/2026	11.56 Put			Bond Future	4404.4000	4.4044	4116.2900	4.1163	6.541	0.0000	0.0000
2025/03/04	2044	07/05/2026				Bond Future	11.9509	79.0502	11.8602	79.5902	0.759	0.0000	0.0000
2025/03/04	2044	07/05/2026	11.80 Call			Bond Future	3595.6900	3.5957	3861.2900	3.8613	7.387	0.0000	0.0000
2025/03/04	2044	07/05/2026	11.80 Put			Bond Future	4497.2600	4.4973	4222.8100	4.2228	6.103	0.0000	0.0000
2025/03/04	2046	08/05/2025				Bond Future	121.4432	121.4432	121.4368	121.4368	0.005	0.0000	0.0000
2025/03/04	2046	08/05/2025	121.97 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2046	08/05/2025	121.97 Put			Bond Future	526.8500	0.5269	533.2100	0.5332	1.207	0.0000	0.0000
2025/03/04	2046	07/08/2025				Bond Future	123.8512	123.8512	123.8449	123.8449	0.005	0.0000	0.0000
2025/03/04	2046	07/08/2025	118.69 Call			Bond Future	5161.2200	5.1612	5154.9400	5.1549	0.122	0.0000	0.0000
2025/03/04	2046	07/08/2025	118.69 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2046	06/11/2025				Bond Future	124.0302	124.0302	124.0242	124.0242	0.005	0.0000	0.0000
2025/03/04	2046	06/11/2025	125.41 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2046	06/11/2025	125.41 Put			Bond Future	1379.7800	1.3798	1385.8300	1.3858	0.438	0.0000	0.0000
2025/03/04	2046	05/02/2026				Bond Future	126.4355	126.4355	126.4298	126.4298	0.004	0.0000	0.0000
2025/03/04	2046	05/02/2026	121.65 Call			Bond Future	4785.4700	4.7855	4779.8000	4.7798	0.118	0.0000	0.0000
2025/03/04	2046	05/02/2026	121.65 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2046	07/05/2026				Bond Future	126.5287	126.5287	126.5234	126.5234	0.004	0.0000	0.0000
2025/03/04	2046	07/05/2026	124.95 Call			Bond Future	1578.6500	1.5787	1573.3900	1.5734	0.333	0.0000	0.0000
2025/03/04	2046	07/05/2026	124.95 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2050	08/05/2025				Bond Future	123.0431	123.0431	123.0370	123.0370	0.005	0.0000	0.0000
2025/03/04	2050	08/05/2025	121.16 Call			Bond Future	1883.1400	1.8831	1876.9800	1.8770	0.327	0.0000	0.0000
2025/03/04	2050	08/05/2025	121.16 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2050	07/08/2025				Bond Future	123.1226	123.1226	123.1164	123.1164	0.005	0.0000	0.0000
2025/03/04	2050	07/08/2025	119.89 Call			Bond Future	3232.6000	3.2326	3226.3900	3.2264	0.192	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/03/04	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2050	06/11/2025		Bond Future	125.5352	125.5352	125.5292	0.005	0.0000	0.0000
2025/03/04	2050	06/11/2025	124.42 Call	Bond Future	1115.1900	1.1152	1109.1800	0.539	0.0000	0.0000
2025/03/04	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2050	05/02/2026		Bond Future	125.5624	125.5624	125.5567	0.005	0.0000	0.0000
2025/03/04	2050	05/02/2026	122.82 Call	Bond Future	2742.3900	2.7424	2736.6800	0.208	0.0000	0.0000
2025/03/04	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	2050	07/05/2026		Bond Future	127.9308	127.9308	127.9254	0.004	0.0000	0.0000
2025/03/04	2050	07/05/2026	124.07 Call	Bond Future	3860.7900	3.8608	3855.3600	0.141	0.0000	0.0000
2025/03/04	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	AL37	08/05/2025		Index Future	1094.0270	1094.0270	1097.2010	0.290	0.0000	0.0000
2025/03/04	AL37	07/08/2025		Index Future	1115.4580	1115.4580	1118.6950	0.290	0.0000	0.0000
2025/03/04	AL37	06/11/2025		Index Future	1137.0690	1137.0690	1140.3720	0.290	0.0000	0.0000
2025/03/04	AL37	05/02/2026		Index Future	1158.8860	1158.8860	1162.2560	0.291	0.0000	0.0000
2025/03/04	AL37	07/05/2026		Index Future	1180.5380	1180.5380	1183.9740	0.291	0.0000	0.0000
2025/03/04	AL7T	08/05/2025		Index Future	1309.0600	1309.0600	1314.6800	0.429	0.0000	0.0000
2025/03/04	AL7T	07/08/2025		Index Future	1334.7030	1334.7030	1340.4340	0.429	0.0000	0.0000
2025/03/04	AL7T	06/11/2025		Index Future	1360.5610	1360.5610	1366.4070	0.430	0.0000	0.0000
2025/03/04	AL7T	05/02/2026		Index Future	1386.6670	1386.6670	1392.6290	0.430	0.0000	0.0000
2025/03/04	AL7T	07/05/2026		Index Future	1412.5740	1412.5740	1418.6520	0.430	0.0000	0.0000
2025/03/04	ALBI	08/05/2025		Index Future	1125.9300	1125.9300	1130.6640	0.420	0.0000	0.0000
2025/03/04	ALBI	07/08/2025		Index Future	1147.9860	1147.9860	1152.8140	0.421	0.0000	0.0000
2025/03/04	ALBI	06/11/2025		Index Future	1170.2270	1170.2270	1175.1510	0.421	0.0000	0.0000
2025/03/04	ALBI	05/02/2026		Index Future	1192.6810	1192.6810	1197.7020	0.421	0.0000	0.0000
2025/03/04	ALBI	07/05/2026		Index Future	1214.9630	1214.9630	1220.0830	0.421	0.0000	0.0000
2025/03/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/03/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/03/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/04	ES33	08/05/2025		Bond Future	11.2319	81.3104	11.1736	81.5799	0.519	0.0000
2025/03/04	ES33	08/05/2025	12.73 Call	Bond Future	6538.4500	6.5385	6807.9100	6.8079	4.121	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/03/04	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES33	07/08/2025		Bond Future	11.3680	82.9228	11.3070	83.1976	0.536	0.0000	0.0000
2025/03/04	ES33	07/08/2025	13.56 Call	Bond Future	9118.1600	9.1182	9393.0400	9.3930	3.015	0.0000	0.0000
2025/03/04	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES33	06/11/2025		Bond Future	11.5220	80.7511	11.4581	81.0316	0.555	0.0000	0.0000
2025/03/04	ES33	06/11/2025	12.01 Call	Bond Future	2100.8400	2.1008	2381.3400	2.3813	13.352	0.0000	0.0000
2025/03/04	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES33	05/02/2026		Bond Future	11.6952	82.3159	11.6281	82.6021	0.573	0.0000	0.0000
2025/03/04	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES33	05/02/2026	11.49 Put	Bond Future	879.5300	0.8795	593.3900	0.5934	32.533	0.0000	0.0000
2025/03/04	ES33	07/05/2026		Bond Future	11.8849	80.0700	11.8144	80.3619	0.593	0.0000	0.0000
2025/03/04	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES33	07/05/2026	11.69 Put	Bond Future	810.5900	0.8106	518.6900	0.5187	36.011	0.0000	0.0000
2025/03/04	ES42	08/05/2025		Bond Future	11.8310	76.2647	11.7577	76.6956	0.620	0.0000	0.0000
2025/03/04	ES42	08/05/2025	13.25 Call	Bond Future	7633.8300	7.6338	8064.7400	8.0647	5.645	0.0000	0.0000
2025/03/04	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES42	07/08/2025		Bond Future	11.9516	77.7767	11.8756	78.2163	0.636	0.0000	0.0000
2025/03/04	ES42	07/08/2025	13.79 Call	Bond Future	9504.5400	9.5045	9944.0800	9.9441	4.625	0.0000	0.0000
2025/03/04	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES42	06/11/2025		Bond Future	12.0832	75.0347	12.0042	75.4831	0.654	0.0000	0.0000
2025/03/04	ES42	06/11/2025	12.39 Call	Bond Future	1700.8000	1.7008	2149.2300	2.1492	26.366	0.0000	0.0000
2025/03/04	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES42	05/02/2026		Bond Future	12.2231	76.4872	12.1409	76.9445	0.672	0.0000	0.0000
2025/03/04	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES42	05/02/2026	11.85 Put	Bond Future	2112.5200	2.1125	1655.2200	1.6552	21.647	0.0000	0.0000
2025/03/04	ES42	07/05/2026		Bond Future	12.3788	73.6615	12.2933	74.1278	0.691	0.0000	0.0000
2025/03/04	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	ES42	07/05/2026	12.20 Put	Bond Future	979.9100	0.9799	513.6100	0.5136	47.586	0.0000	0.0000
2025/03/04	GOVI	08/05/2025		GOVI	1108.7450	1108.7450	1113.3470	1113.3470	0.415	0.0000	0.0000
2025/03/04	GOVI	08/05/2025	1,022.00 Call	GOVI	867450.0000	86.7450	913470.0000	91.3470	5.305	0.0000	0.0000
2025/03/04	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	GOVI	07/08/2025		GOVI	1130.4650	1130.4650	1135.1580	1135.1580	0.415	0.0000	0.0000
2025/03/04	GOVI	07/08/2025	1,011.00 Call	GOVI	1194650.0000	119.4650	1241580.0000	124.1580	3.928	0.0000	0.0000
2025/03/04	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	GOVI	06/11/2025		GOVI	1152.3660	1152.3660	1157.1530	1157.1530	0.415	0.0000	0.0000
2025/03/04	GOVI	06/11/2025	1,112.00 Call	GOVI	403660.0000	40.3660	451530.0000	45.1530	11.859	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/03/04	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	GOVI	05/02/2026		GOVI		1174.4770	1174.4770	1179.3590	1179.3590	0.416	0.0000	0.0000
2025/03/04	GOVI	05/02/2026	1,150. Call 00	GOVI		244770.0000	24.4770	293590.0000	29.3590	19.945	0.0000	0.0000
2025/03/04	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	GOVI	07/05/2026		GOVI		1196.4200	1196.4200	1201.3970	1201.3970	0.416	0.0000	0.0000
2025/03/04	GOVI	07/05/2026	1,177. Call 00	GOVI		194200.0000	19.4200	243970.0000	24.3970	25.628	0.0000	0.0000
2025/03/04	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/04	IGOV	08/05/2025		Index Future		381.6190	381.6190	381.7370	381.7370	0.031	0.0000	0.0000
2025/03/04	IGOV	07/08/2025		Index Future		389.1870	389.1870	389.3080	389.3080	0.031	0.0000	0.0000
2025/03/04	IGOV	06/11/2025		Index Future		396.8180	396.8180	396.9420	396.9420	0.031	0.0000	0.0000
2025/03/04	IGOV	05/02/2026		Index Future		404.5200	404.5200	404.6490	404.6490	0.032	0.0000	0.0000
2025/03/04	IGOV	07/05/2026		Index Future		412.1650	412.1650	412.2970	412.2970	0.032	0.0000	0.0000
2025/03/04	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/04	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/04	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/04	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/04	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/04	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/04	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/03/04	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/04	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/04	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/04	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/04	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/03/04	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/04	JBAF	19/03/2025		Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/04	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/04	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/04	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/04	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/04	R033	08/05/2025		Bond Future	10.0419	100.9287	9.9476	101.4349	0.939	0.0000	0.0000
2025/03/04	R033	08/05/2025	10.33 Call	Bond Future	2197.0000	2.1970	2550.1800	2.5502	16.076	0.0000	0.0000
2025/03/04	R033	08/05/2025	10.33 Put	Bond Future	670.2000	0.6702	517.1800	0.5172	22.832	0.0000	0.0000
2025/03/04	R033	07/08/2025		Bond Future	10.1399	102.9054	10.0411	103.4217	0.975	0.0000	0.0000
2025/03/04	R033	07/08/2025	10.33 Call	Bond Future	2462.0800	2.4621	2771.1500	2.7712	12.553	0.0000	0.0000
2025/03/04	R033	07/08/2025	10.33 Put	Bond Future	1479.2700	1.4793	1272.0800	1.2721	14.006	0.0000	0.0000
2025/03/04	R033	06/11/2025		Bond Future	10.2512	99.8526	10.1473	100.3791	1.013	0.0000	0.0000
2025/03/04	R033	06/11/2025	10.33 Call	Bond Future	2535.8800	2.5359	2824.2300	2.8242	11.371	0.0000	0.0000
2025/03/04	R033	06/11/2025	10.33 Put	Bond Future	2138.7700	2.1388	1900.5800	1.9006	11.137	0.0000	0.0000
2025/03/04	R033	05/02/2026		Bond Future	10.3763	101.7645	10.2670	102.3015	1.053	0.0000	0.0000
2025/03/04	R033	05/02/2026	10.49 Call	Bond Future	3017.9200	3.0179	3315.2100	3.3152	9.851	0.0000	0.0000
2025/03/04	R033	05/02/2026	10.49 Put	Bond Future	2463.1500	2.4632	2223.4800	2.2235	9.730	0.0000	0.0000
2025/03/04	R033	07/05/2026		Bond Future	10.5218	98.6137	10.4067	99.1610	1.094	0.0000	0.0000
2025/03/04	R033	07/05/2026	10.38 Call	Bond Future	2617.0300	2.6170	2883.5600	2.8836	10.184	0.0000	0.0000
2025/03/04	R033	07/05/2026	10.38 Put	Bond Future	3291.6100	3.2916	3010.8100	3.0108	8.531	0.0000	0.0000
2025/03/04	R035	08/05/2025	10.08 Put	Bond Future	3197.4100	3.1974	2841.9400	2.8419	11.117	0.0000	0.0000
2025/03/04	R035	08/05/2025	10.08 Call	Bond Future	318.3800	0.3184	402.3000	0.4023	26.358	0.0000	0.0000
2025/03/04	R035	08/05/2025	10.58 Put	Bond Future	1371.8700	1.3719	1155.1500	1.1552	15.797	0.0000	0.0000
2025/03/04	R035	08/05/2025	10.58 Call	Bond Future	1347.5000	1.3475	1570.1700	1.5702	16.525	0.0000	0.0000
2025/03/04	R035	08/05/2025	11.01 Call	Bond Future	2894.1500	2.8942	3223.2300	3.2232	11.371	0.0000	0.0000
2025/03/04	R035	08/05/2025	11.01 Put	Bond Future	557.5200	0.5575	447.2100	0.4472	19.786	0.0000	0.0000
2025/03/04	R035	08/05/2025	11.70 Call	Bond Future	6054.4500	6.0545	6467.8000	6.4678	6.827	0.0000	0.0000
2025/03/04	R035	08/05/2025	11.70 Put	Bond Future	101.9000	0.1019	75.8600	0.0759	25.554	0.0000	0.0000
2025/03/04	R035	08/05/2025	10.95 Call	Bond Future	2649.6400	2.6496	2966.3700	2.9664	11.954	0.0000	0.0000
2025/03/04	R035	08/05/2025	10.95 Put	Bond Future	637.3800	0.6374	514.7200	0.5147	19.244	0.0000	0.0000
2025/03/04	R035	08/05/2025	10.44 Put	Bond Future	1780.1200	1.7801	1522.6700	1.5227	14.463	0.0000	0.0000
2025/03/04	R035	08/05/2025	10.44 Call	Bond Future	968.5100	0.9685	1150.4500	1.1505	18.786	0.0000	0.0000
2025/03/04	R035	08/05/2025	13.35 Call	Bond Future	13808.0200	13.8080	14247.3500	14.2474	3.182	0.0000	0.0000
2025/03/04	R035	08/05/2025	13.35 Put	Bond Future	0.1400	0.0001	0.0800	0.0001	42.857	0.0000	0.0000
2025/03/04	R035	08/05/2025	12.70 Call	Bond Future	10842.7300	10.8427	11281.0300	11.2810	4.042	0.0000	0.0000
2025/03/04	R035	08/05/2025	12.70 Put	Bond Future	3.0500	0.0031	1.9600	0.0020	35.738	0.0000	0.0000
2025/03/04	R035	08/05/2025	11.46 Put	Bond Future	188.9000	0.1889	144.1800	0.1442	23.674	0.0000	0.0000
2025/03/04	R035	08/05/2025	11.46 Call	Bond Future	4907.2000	4.9072	5301.8700	5.3019	8.043	0.0000	0.0000
2025/03/04	R035	08/05/2025		Bond Future	10.5844	91.4857	10.5060	91.9250	0.740	0.0000	0.0000
2025/03/04	R035	08/05/2025	11.78 Call	Bond Future	6441.1000	6.4411	6858.9000	6.8589	6.486	0.0000	0.0000
2025/03/04	R035	08/05/2025	11.78 Put	Bond Future	82.5600	0.0826	60.9700	0.0610	26.151	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	R035	07/08/2025		Bond Future	10.6885	93.2776	10.6068	93.7256	0.764	0.0000	0.0000
2025/03/04	R035	07/08/2025	12.65 Call	Bond Future	10013.4100	10.0134	10442.5600	10.4426	4.286	0.0000	0.0000
2025/03/04	R035	07/08/2025	12.65 Put	Bond Future	107.5800	0.1076	88.6700	0.0887	17.578	0.0000	0.0000
2025/03/04	R035	07/08/2025	10.08 Put	Bond Future	4129.1300	4.1291	3796.1200	3.7961	8.065	0.0000	0.0000
2025/03/04	R035	07/08/2025	10.08 Call	Bond Future	719.1000	0.7191	834.1500	0.8342	15.999	0.0000	0.0000
2025/03/04	R035	07/08/2025	10.58 Put	Bond Future	2392.3000	2.3923	2153.9100	2.1539	9.965	0.0000	0.0000
2025/03/04	R035	07/08/2025	10.58 Call	Bond Future	1796.9100	1.7969	2006.5800	2.0066	11.668	0.0000	0.0000
2025/03/04	R035	07/08/2025	11.34 Call	Bond Future	4388.1400	4.3881	4720.3100	4.7203	7.570	0.0000	0.0000
2025/03/04	R035	07/08/2025	11.34 Put	Bond Future	920.8600	0.9209	804.9700	0.8050	12.585	0.0000	0.0000
2025/03/04	R035	07/08/2025	11.30 Call	Bond Future	4230.8300	4.2308	4557.9200	4.5579	7.731	0.0000	0.0000
2025/03/04	R035	07/08/2025	11.30 Put	Bond Future	971.1300	0.9711	850.1600	0.8502	12.457	0.0000	0.0000
2025/03/04	R035	06/11/2025	9.91 Put	Bond Future	5694.8100	5.6948	5339.5100	5.3395	6.239	0.0000	0.0000
2025/03/04	R035	06/11/2025	9.91 Call	Bond Future	728.7400	0.7287	830.3900	0.8304	13.949	0.0000	0.0000
2025/03/04	R035	06/11/2025	10.41 Put	Bond Future	3780.5700	3.7806	3499.4600	3.4995	7.436	0.0000	0.0000
2025/03/04	R035	06/11/2025	10.41 Call	Bond Future	1627.3500	1.6274	1803.1900	1.8032	10.805	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.43 Call	Bond Future	4709.8000	4.7098	5026.4000	5.0264	6.722	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.43 Put	Bond Future	1464.5000	1.4645	1324.1500	1.3242	9.583	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.95 Call	Bond Future	6705.2700	6.7053	7070.7200	7.0707	5.450	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.95 Put	Bond Future	872.7600	0.8728	781.2600	0.7813	10.484	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.45 Call	Bond Future	4782.7100	4.7827	5101.5100	5.1015	6.666	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.45 Put	Bond Future	1435.9100	1.4359	1297.7600	1.2978	9.621	0.0000	0.0000
2025/03/04	R035	06/11/2025	10.95 Put	Bond Future	2323.2000	2.3232	2122.7100	2.1227	8.630	0.0000	0.0000
2025/03/04	R035	06/11/2025	10.95 Call	Bond Future	3083.0400	3.0830	3339.5000	3.3395	8.318	0.0000	0.0000
2025/03/04	R035	06/11/2025	10.08 Put	Bond Future	4980.9900	4.9810	4649.7700	4.6498	6.650	0.0000	0.0000
2025/03/04	R035	06/11/2025	10.08 Call	Bond Future	984.0900	0.9841	1109.8200	1.1098	12.776	0.0000	0.0000
2025/03/04	R035	06/11/2025	10.58 Put	Bond Future	3256.9800	3.2570	3002.0900	3.0021	7.826	0.0000	0.0000
2025/03/04	R035	06/11/2025	10.58 Call	Bond Future	2034.5300	2.0345	2236.5900	2.2366	9.932	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.67 Call	Bond Future	5607.6500	5.6077	5948.9100	5.9489	6.086	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.67 Put	Bond Future	1154.9300	1.1549	1039.2400	1.0392	10.017	0.0000	0.0000
2025/03/04	R035	06/11/2025		Bond Future	10.8069	90.5772	10.7216	91.0342	0.789	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.20 Call	Bond Future	3897.9300	3.8979	4187.4500	4.1875	7.428	0.0000	0.0000
2025/03/04	R035	06/11/2025	11.20 Put	Bond Future	1831.6700	1.8317	1664.2400	1.6642	9.141	0.0000	0.0000
2025/03/04	R035	05/02/2026		Bond Future	10.9394	92.3124	10.8502	92.7784	0.815	0.0000	0.0000
2025/03/04	R035	05/02/2026	10.79 Call	Bond Future	2609.7400	2.6097	2832.2200	2.8322	8.525	0.0000	0.0000
2025/03/04	R035	05/02/2026	10.79 Put	Bond Future	3391.9100	3.3919	3148.3700	3.1484	7.180	0.0000	0.0000
2025/03/04	R035	07/05/2026		Bond Future	11.0818	89.5250	10.9885	90.0000	0.842	0.0000	0.0000
2025/03/04	R035	07/05/2026	10.86 Call	Bond Future	2821.9600	2.8220	3044.2800	3.0443	7.878	0.0000	0.0000
2025/03/04	R035	07/05/2026	10.86 Put	Bond Future	3957.2900	3.9573	3704.5500	3.7046	6.387	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	R038	08/05/2025		Bond Future	11.0381	100.1441	10.9648	100.6400	0.664	0.0000	0.0000
2025/03/04	R038	08/05/2025	11.24 Call	Bond Future	2375.9200	2.3759	2692.3400	2.6923	13.318	0.0000	0.0000
2025/03/04	R038	08/05/2025	11.24 Put	Bond Future	1029.3900	1.0294	849.9200	0.8499	17.435	0.0000	0.0000
2025/03/04	R038	07/08/2025		Bond Future	11.1511	102.1054	11.0748	102.6112	0.684	0.0000	0.0000
2025/03/04	R038	07/08/2025	11.24 Call	Bond Future	2740.1200	2.7401	3018.8200	3.0188	10.171	0.0000	0.0000
2025/03/04	R038	07/08/2025	11.24 Put	Bond Future	2155.3200	2.1553	1928.3000	1.9283	10.533	0.0000	0.0000
2025/03/04	R038	06/11/2025		Bond Future	11.2746	98.5956	11.1951	99.1113	0.705	0.0000	0.0000
2025/03/04	R038	06/11/2025	11.24 Call	Bond Future	2988.1000	2.9881	3248.7000	3.2487	8.721	0.0000	0.0000
2025/03/04	R038	06/11/2025	11.24 Put	Bond Future	3211.9700	3.2120	2956.8200	2.9568	7.944	0.0000	0.0000
2025/03/04	R038	06/11/2025	12.33 Call	Bond Future	7585.8300	7.5858	7992.4900	7.9925	5.361	0.0000	0.0000
2025/03/04	R038	06/11/2025	12.33 Put	Bond Future	1097.2700	1.0973	988.1800	0.9882	9.942	0.0000	0.0000
2025/03/04	R038	06/11/2025	10.98 Put	Bond Future	4097.7300	4.0977	3796.6800	3.7967	7.347	0.0000	0.0000
2025/03/04	R038	06/11/2025	10.98 Call	Bond Future	2165.9500	2.1660	2380.6500	2.3807	9.913	0.0000	0.0000
2025/03/04	R038	05/02/2026		Bond Future	11.4087	100.4831	11.3258	101.0091	0.726	0.0000	0.0000
2025/03/04	R038	05/02/2026	11.44 Call	Bond Future	3725.2900	3.7253	4003.0100	4.0030	7.455	0.0000	0.0000
2025/03/04	R038	05/02/2026	11.44 Put	Bond Future	3527.4700	3.5275	3279.2100	3.2792	7.038	0.0000	0.0000
2025/03/04	R038	07/05/2026		Bond Future	11.5580	96.8663	11.4715	97.4025	0.748	0.0000	0.0000
2025/03/04	R038	07/05/2026	11.40 Call	Bond Future	3633.9000	3.6339	3893.7000	3.8937	7.149	0.0000	0.0000
2025/03/04	R038	07/05/2026	11.40 Put	Bond Future	4616.8300	4.6168	4340.4500	4.3405	5.986	0.0000	0.0000
2025/03/04	R053	08/05/2025		Bond Future	11.3596	103.5665	11.2865	104.1956	0.643	0.0000	0.0000
2025/03/04	R053	08/05/2025	12.64 Call	Bond Future	10100.3900	10.1004	10703.6500	10.7037	5.973	0.0000	0.0000
2025/03/04	R053	08/05/2025	12.64 Put	Bond Future	101.1600	0.1012	75.2500	0.0753	25.613	0.0000	0.0000
2025/03/04	R053	07/08/2025		Bond Future	11.4604	105.5948	11.3847	106.2364	0.660	0.0000	0.0000
2025/03/04	R053	07/08/2025	13.17 Call	Bond Future	13096.8900	13.0969	13689.6200	13.6896	4.526	0.0000	0.0000
2025/03/04	R053	07/08/2025	13.17 Put	Bond Future	336.1600	0.3362	287.3200	0.2873	14.529	0.0000	0.0000
2025/03/04	R053	06/11/2025		Bond Future	11.5690	101.7740	11.4905	102.4284	0.679	0.0000	0.0000
2025/03/04	R053	06/11/2025	11.76 Call	Bond Future	4898.8800	4.8989	5278.7900	5.2788	7.755	0.0000	0.0000
2025/03/04	R053	06/11/2025	11.76 Put	Bond Future	3339.1200	3.3391	3064.6900	3.0647	8.219	0.0000	0.0000
2025/03/04	R053	05/02/2026		Bond Future	11.6853	103.7223	11.6038	104.3895	0.698	0.0000	0.0000
2025/03/04	R053	05/02/2026	11.49 Call	Bond Future	3858.4900	3.8585	4170.7300	4.1707	8.092	0.0000	0.0000
2025/03/04	R053	05/02/2026	11.49 Put	Bond Future	5469.9500	5.4700	5114.9900	5.1150	6.489	0.0000	0.0000
2025/03/04	R053	07/05/2026		Bond Future	11.8127	99.7884	11.7279	100.4685	0.718	0.0000	0.0000
2025/03/04	R053	07/05/2026	11.69 Call	Bond Future	4843.0400	4.8430	5181.8100	5.1818	6.995	0.0000	0.0000
2025/03/04	R053	07/05/2026	11.69 Put	Bond Future	5829.7900	5.8298	5488.5100	5.4885	5.854	0.0000	0.0000
2025/03/04	R186	08/05/2025		Bond Future	8.3520	107.2760	8.2947	107.3624	0.685	0.0000	0.0000
2025/03/04	R186	08/05/2025	8.47 Call	Bond Future	342.8700	0.3429	396.6900	0.3967	15.697	0.0000	0.0000
2025/03/04	R186	08/05/2025	8.47 Put	Bond Future	164.9800	0.1650	132.3700	0.1324	19.766	0.0000	0.0000
2025/03/04	R186	07/08/2025		Bond Future	8.4348	104.0682	8.3661	104.1564	0.814	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/03/04	R186	07/08/2025	9.68 Call	Bond Future		1632.8900	1.6329	1712.9500	1.7130	4.903	0.0000	0.0000
2025/03/04	R186	07/08/2025	9.68 Put	Bond Future		51.8800	0.0519	43.7000	0.0437	15.767	0.0000	0.0000
2025/03/04	R186	07/08/2025	10.25 Call	Bond Future		2316.2500	2.3163	2400.7200	2.4007	3.647	0.0000	0.0000
2025/03/04	R186	07/08/2025	10.25 Put	Bond Future		22.8900	0.0229	19.1200	0.0191	16.470	0.0000	0.0000
2025/03/04	R186	07/08/2025	9.22 Put	Bond Future		100.9500	0.1010	85.7200	0.0857	15.087	0.0000	0.0000
2025/03/04	R186	07/08/2025	9.22 Call	Bond Future		1101.8900	1.1019	1174.9000	1.1749	6.626	0.0000	0.0000
2025/03/04	R186	06/11/2025		Bond Future		8.5728	106.0823	8.4873	106.1726	0.997	0.0000	0.0000
2025/03/04	R186	06/11/2025	8.13 Call	Bond Future		158.7000	0.1587	186.3100	0.1863	17.398	0.0000	0.0000
2025/03/04	R186	06/11/2025	8.13 Put	Bond Future		627.2900	0.6273	564.6600	0.5647	9.984	0.0000	0.0000
2025/03/04	R186	05/02/2026		Bond Future		8.8248	102.8069	8.7127	102.8992	1.271	0.0000	0.0000
2025/03/04	R186	05/02/2026	8.43 Call	Bond Future		226.6200	0.2266	261.3800	0.2614	15.338	0.0000	0.0000
2025/03/04	R186	05/02/2026	8.43 Put	Bond Future		552.0800	0.5521	494.5600	0.4946	10.419	0.0000	0.0000
2025/03/04	R186	07/05/2026		Bond Future		9.3894	104.7192	9.2282	104.8136	1.717	0.0000	0.0000
2025/03/04	R186	07/05/2026	8.69 Call	Bond Future		147.6100	0.1476	177.6500	0.1777	20.351	0.0000	0.0000
2025/03/04	R186	07/05/2026	8.69 Put	Bond Future		558.4000	0.5584	494.0400	0.4940	11.526	0.0000	0.0000
2025/03/04	R202	08/05/2025		Bond Future		273.6684	273.6684	273.6538	273.6538	0.005	0.0000	0.0000
2025/03/04	R202	08/05/2025	272.31 Call	Bond Future		1358.3600	1.3584	1343.8100	1.3438	1.071	0.0000	0.0000
2025/03/04	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R202	07/08/2025		Bond Future		273.8750	273.8750	273.8605	273.8605	0.005	0.0000	0.0000
2025/03/04	R202	07/08/2025	271.60 Call	Bond Future		2275.0200	2.2750	2260.5400	2.2605	0.636	0.0000	0.0000
2025/03/04	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R202	06/11/2025		Bond Future		279.2420	279.2420	279.2279	279.2279	0.005	0.0000	0.0000
2025/03/04	R202	06/11/2025	275.64 Call	Bond Future		3601.9800	3.6020	3587.9400	3.5879	0.390	0.0000	0.0000
2025/03/04	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R202	05/02/2026		Bond Future		279.3353	279.3353	279.3219	279.3219	0.005	0.0000	0.0000
2025/03/04	R202	05/02/2026	277.82 Call	Bond Future		1515.3000	1.5153	1501.8500	1.5019	0.888	0.0000	0.0000
2025/03/04	R202	05/02/2026	277.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R202	07/05/2026		Bond Future		284.6051	284.6051	284.5924	284.5924	0.004	0.0000	0.0000
2025/03/04	R202	07/05/2026	277.55 Call	Bond Future		7055.0700	7.0551	7042.4100	7.0424	0.179	0.0000	0.0000
2025/03/04	R202	07/05/2026	277.55 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R209	08/05/2025		Bond Future		10.7985	72.0083	10.7306	72.3516	0.629	0.0000	0.0000
2025/03/04	R209	08/05/2025	11.89 Call	Bond Future		5314.1100	5.3141	5637.2200	5.6372	6.080	0.0000	0.0000
2025/03/04	R209	08/05/2025	11.89 Put	Bond Future		85.6000	0.0856	65.4400	0.0654	23.551	0.0000	0.0000
2025/03/04	R209	07/08/2025		Bond Future		10.8985	73.4186	10.8281	73.7687	0.647	0.0000	0.0000
2025/03/04	R209	07/08/2025	12.68 Call	Bond Future		8294.8400	8.2948	8622.9600	8.6230	3.956	0.0000	0.0000
2025/03/04	R209	07/08/2025	12.68 Put	Bond Future		154.5100	0.1545	132.4900	0.1325	14.252	0.0000	0.0000
2025/03/04	R209	06/11/2025		Bond Future		11.0083	71.6869	10.9351	72.0440	0.665	0.0000	0.0000
2025/03/04	R209	06/11/2025	11.27 Call	Bond Future		3069.8400	3.0698	3283.3200	3.2833	6.954	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	R209	06/11/2025	11.27 Put	Bond Future	1812.1700	1.8122	1668.5700	1.6686	7.924	0.0000	0.0000
2025/03/04	R209	05/02/2026		Bond Future	11.1279	73.0598	11.0518	73.4240	0.684	0.0000	0.0000
2025/03/04	R209	05/02/2026	10.93 Call	Bond Future	2301.7100	2.3017	2470.3800	2.4704	7.328	0.0000	0.0000
2025/03/04	R209	05/02/2026	10.93 Put	Bond Future	3253.7300	3.2537	3058.2200	3.0582	6.009	0.0000	0.0000
2025/03/04	R209	07/05/2026		Bond Future	11.2615	71.2678	11.1823	71.6391	0.703	0.0000	0.0000
2025/03/04	R209	07/05/2026	11.07 Call	Bond Future	2649.4100	2.6494	2825.7200	2.8257	6.655	0.0000	0.0000
2025/03/04	R209	07/05/2026	11.07 Put	Bond Future	3551.4600	3.5515	3356.5100	3.3565	5.489	0.0000	0.0000
2025/03/04	R210	08/05/2025		Bond Future	246.1360	246.1360	246.1903	246.1903	0.022	0.0000	0.0000
2025/03/04	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R210	08/05/2025	248.03 Put	Bond Future	1893.9800	1.8940	1839.6600	1.8397	2.868	0.0000	0.0000
2025/03/04	R210	07/08/2025		Bond Future	251.0165	251.0165	251.0722	251.0722	0.022	0.0000	0.0000
2025/03/04	R210	07/08/2025	248.44 Call	Bond Future	2576.5300	2.5765	2632.1600	2.6322	2.159	0.0000	0.0000
2025/03/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R210	06/11/2025		Bond Future	252.5279	252.5279	252.5855	252.5855	0.023	0.0000	0.0000
2025/03/04	R210	06/11/2025	252.14 Call	Bond Future	387.9200	0.3879	445.5000	0.4455	14.843	0.0000	0.0000
2025/03/04	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R210	05/02/2026		Bond Future	257.4260	257.4260	257.4855	257.4855	0.023	0.0000	0.0000
2025/03/04	R210	05/02/2026	253.10 Call	Bond Future	4326.0200	4.3260	4385.4900	4.3855	1.375	0.0000	0.0000
2025/03/04	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R210	07/05/2026		Bond Future	258.8094	258.8094	258.8713	258.8713	0.024	0.0000	0.0000
2025/03/04	R210	07/05/2026	255.40 Call	Bond Future	3409.3900	3.4094	3471.3400	3.4713	1.817	0.0000	0.0000
2025/03/04	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	R213	08/05/2025		Bond Future	9.5770	90.1218	9.5085	90.4006	0.715	0.0000	0.0000
2025/03/04	R213	08/05/2025	10.52 Call	Bond Future	3849.8700	3.8499	4103.1500	4.1032	6.579	0.0000	0.0000
2025/03/04	R213	08/05/2025	10.52 Put	Bond Future	117.8200	0.1178	92.2800	0.0923	21.677	0.0000	0.0000
2025/03/04	R213	07/08/2025		Bond Future	9.6644	91.8870	9.5921	92.1714	0.749	0.0000	0.0000
2025/03/04	R213	07/08/2025	11.66 Call	Bond Future	7463.5900	7.4636	7740.0300	7.7400	3.704	0.0000	0.0000
2025/03/04	R213	07/08/2025	11.66 Put	Bond Future	43.6500	0.0437	35.7100	0.0357	18.190	0.0000	0.0000
2025/03/04	R213	06/11/2025		Bond Future	9.7720	90.1119	9.6953	90.4021	0.785	0.0000	0.0000
2025/03/04	R213	06/11/2025	10.05 Call	Bond Future	2381.1800	2.3812	2555.4600	2.5555	7.319	0.0000	0.0000
2025/03/04	R213	06/11/2025	10.05 Put	Bond Future	1338.8800	1.3389	1223.0000	1.2230	8.655	0.0000	0.0000
2025/03/04	R213	05/02/2026		Bond Future	9.8987	91.8386	9.8172	92.1346	0.823	0.0000	0.0000
2025/03/04	R213	05/02/2026	9.89 Call	Bond Future	1947.5600	1.9476	2098.5800	2.0986	7.754	0.0000	0.0000
2025/03/04	R213	05/02/2026	9.89 Put	Bond Future	1979.1300	1.9791	1834.2000	1.8342	7.323	0.0000	0.0000
2025/03/04	R213	07/05/2026		Bond Future	10.0432	89.9955	9.9564	90.2973	0.864	0.0000	0.0000
2025/03/04	R213	07/05/2026	9.80 Call	Bond Future	1734.1600	1.7342	1870.4600	1.8705	7.860	0.0000	0.0000
2025/03/04	R213	07/05/2026	9.80 Put	Bond Future	2583.4400	2.5834	2417.9100	2.4179	6.407	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/04	R214	08/05/2025		Bond Future	11.2306	66.6587	11.1579	67.0504	0.648	0.0000	0.0000
2025/03/04	R214	08/05/2025	12.40 Call	Bond Future	5928.9600	5.9290	6299.8800	6.2999	6.256	0.0000	0.0000
2025/03/04	R214	08/05/2025	12.40 Put	Bond Future	84.5500	0.0846	63.7800	0.0638	24.565	0.0000	0.0000
2025/03/04	R214	07/08/2025		Bond Future	11.3285	67.9644	11.2532	68.3638	0.664	0.0000	0.0000
2025/03/04	R214	07/08/2025	12.97 Call	Bond Future	8102.1900	8.1022	8469.5100	8.4695	4.534	0.0000	0.0000
2025/03/04	R214	07/08/2025	12.97 Put	Bond Future	224.8300	0.2248	192.7100	0.1927	14.286	0.0000	0.0000
2025/03/04	R214	06/11/2025		Bond Future	11.4363	65.9799	11.3584	66.3872	0.681	0.0000	0.0000
2025/03/04	R214	06/11/2025	11.64 Call	Bond Future	3210.2600	3.2103	3447.1100	3.4471	7.378	0.0000	0.0000
2025/03/04	R214	06/11/2025	11.64 Put	Bond Future	2162.7400	2.1627	1992.2100	1.9922	7.885	0.0000	0.0000
2025/03/04	R214	05/02/2026		Bond Future	11.5540	67.2438	11.4732	67.6591	0.699	0.0000	0.0000
2025/03/04	R214	05/02/2026	11.26 Call	Bond Future	2250.8900	2.2509	2433.7700	2.4338	8.125	0.0000	0.0000
2025/03/04	R214	05/02/2026	11.26 Put	Bond Future	3782.2600	3.7823	3549.7600	3.5498	6.147	0.0000	0.0000
2025/03/04	R214	07/05/2026		Bond Future	11.6773	65.1955	11.5936	65.6189	0.717	0.0000	0.0000
2025/03/04	R214	07/05/2026	11.53 Call	Bond Future	3047.9200	3.0479	3256.1000	3.2561	6.830	0.0000	0.0000
2025/03/04	R214	07/05/2026	11.53 Put	Bond Future	3795.9200	3.7959	3580.7000	3.5807	5.670	0.0000	0.0000
2025/03/04	R248	08/05/2025		Bond Future	11.3924	80.3907	11.3145	80.9086	0.684	0.0000	0.0000
2025/03/04	R248	08/05/2025	12.60 Call	Bond Future	7451.1000	7.4511	7940.0200	7.9400	6.562	0.0000	0.0000
2025/03/04	R248	08/05/2025	12.60 Put	Bond Future	116.9600	0.1170	87.9200	0.0879	24.829	0.0000	0.0000
2025/03/04	R248	07/08/2025		Bond Future	11.4930	81.9653	11.4122	82.4934	0.703	0.0000	0.0000
2025/03/04	R248	07/08/2025	13.21 Call	Bond Future	10205.0000	10.2050	10692.1000	10.6921	4.773	0.0000	0.0000
2025/03/04	R248	07/08/2025	13.21 Put	Bond Future	273.7400	0.2737	232.6600	0.2327	15.007	0.0000	0.0000
2025/03/04	R248	06/11/2025		Bond Future	11.6031	79.1093	11.5194	79.6480	0.722	0.0000	0.0000
2025/03/04	R248	06/11/2025	11.74 Call	Bond Future	3726.9700	3.7270	4030.4000	4.0304	8.141	0.0000	0.0000
2025/03/04	R248	06/11/2025	11.74 Put	Bond Future	2859.8700	2.8599	2624.6600	2.6247	8.224	0.0000	0.0000
2025/03/04	R248	05/02/2026		Bond Future	11.7231	80.6245	11.6362	81.1737	0.741	0.0000	0.0000
2025/03/04	R248	05/02/2026	11.46 Call	Bond Future	2990.6700	2.9907	3239.9100	3.2399	8.334	0.0000	0.0000
2025/03/04	R248	05/02/2026	11.46 Put	Bond Future	4673.6700	4.6737	4373.7500	4.3738	6.417	0.0000	0.0000
2025/03/04	R248	07/05/2026		Bond Future	11.8483	77.6824	11.7581	78.2421	0.761	0.0000	0.0000
2025/03/04	R248	07/05/2026	11.72 Call	Bond Future	3854.5000	3.8545	4133.7900	4.1338	7.246	0.0000	0.0000
2025/03/04	R248	07/05/2026	11.72 Put	Bond Future	4652.4300	4.6524	4371.9800	4.3720	6.028	0.0000	0.0000
2025/03/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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